

Generalized Brouncker's continued fractions and their logarithmic derivatives

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Abstract

In this paper, we study the continued fraction $y(s, r)$ which satisfies the equation $y(s, r)y(s + 2r, r) = (s + 1)(s + 2r - 1)$ for $r > \frac{1}{2}$. This continued fraction is a generalization of the Brouncker's continued fraction $b(s)$. We extend the formulas for the first and the second logarithmic derivatives of $b(s)$ to the case of $y(s, r)$. The asymptotic series for $y(s, r)$ at ∞ are also studied. The generalizations of some Ramanujan's formulas are presented.

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1 Introduction

The Brouncker's continued fraction $b(s) = s + \prod_{n=1}^{\infty} \left(\frac{(2n-1)^2}{2s} \right)$ still attracts the attention of researchers due to its role in the theory of orthogonal polynomials and its relations to the Gamma and Beta functions (see [3], [5]–[7]). Recall the following theorem of Brouncker describing the properties of $b(s)$ (see [5], p. 145, Theorem 3.16).

Theorem 1.1 (Brouncker) *Let $b(s)$ be a function on $(0, +\infty)$ satisfying the functional equation $b(s)b(s+2) = (s+1)^2$ and the inequality $s < b(s)$ for $s > C$, where C is some constant. Then*

$$b(s) = (s+1) \prod_{n=1}^{\infty} \frac{(s+4n-3)(s+4n+1)}{(s+4n-1)^2} = s + \prod_{n=1}^{\infty} \left(\frac{(2n-1)^2}{2s} \right)$$

for every positive s .

Ramanujan discovered the formula, expressing the Brouncker's continued fraction in terms of the Gamma function (see [5], p. 153, Theorem 3.25).

Theorem 1.2 (Ramanujan) *For every $s > 0$*

$$b(s) = s + \prod_{n=1}^{\infty} \left(\frac{(2n-1)^2}{2s} \right) = 4 \left[\frac{\Gamma(\frac{3+s}{4})}{\Gamma(\frac{1+s}{4})} \right]^2.$$

The following extension of Brouncker's theorem (Theorem 1) was obtained by Euler (see [5], p. 180, Theorem 4.17).

Theorem 1.3 (Euler) Let $y(s, r)$ be a positive continuous function satisfying the inequality $s < y(s, r)$ and the equation

$$y(s, r)y(s + 2r, r) = (s + 1)(s + 2r - 1)$$

for any $s > 0$, $r > \frac{1}{2}$. Then

$$\begin{aligned} y(s, r) &= (s + 1) \prod_{n=0}^{\infty} \frac{(s + 2r - 1 + 4nr)(s + 4r + 1 + 4nr)}{(s + 2r + 1 + 4nr)(s + 4r - 1 + 4nr)} = \\ &= s + \mathop{\mathrm{K}}_{n=1}^{\infty} \left(\frac{(2n - 1)^2 r^2 - (r - 1)^2}{2s} \right). \end{aligned}$$

In [5] Ramanujan's theorem (Theorem 2) was extended to the case of the continued fraction $y(s, r)$ (see [5], p. 220, ex. 4.22).

Theorem 1.4 For every $s > 0$, $r > \frac{1}{2}$

$$y(s, r) = s + \mathop{\mathrm{K}}_{n=1}^{\infty} \left(\frac{(2n - 1)^2 r^2 - (r - 1)^2}{2s} \right) = 4r \frac{\Gamma(\frac{s+2r+1}{4r})\Gamma(\frac{s+4r-1}{4r})}{\Gamma(\frac{s+1}{4r})\Gamma(\frac{s+2r-1}{4r})}.$$

The following exact continued fraction representation for the first logarithmic derivative of $b(s)$

$$\frac{b'}{b}(s) = \frac{1}{s + \mathop{\mathrm{K}}_{n=1}^{\infty} \left(\frac{n^2}{s} \right)}$$

allows one to obtain the exponential representation for $b(s)$ (see [5], p. 192, Theorem 4.25).

Theorem 1.5 For $s > 0$

$$s + \mathop{\mathrm{K}}_{n=1}^{\infty} \left(\frac{(2n - 1)^2}{2s} \right) = \frac{8\pi^2}{\Gamma^4(\frac{1}{4})} \exp \left\{ \int_0^s \frac{dt}{t + \mathop{\mathrm{K}}_{n=1}^{\infty} \left(\frac{n^2}{t} \right)} \right\}.$$

In this paper, we represent the first logarithmic derivative of $y(s, r)$ in the form of the sum of two continued fractions (see Section 4, Corollary 3). For $s > |r - 1|$, $r > \frac{1}{2}$

$$\frac{\partial}{\partial s}(\ln y)(s, r) = f_1(s, r) + f_2(s, r),$$

where

$$f_1(s, r) = \frac{1}{2 - 2r + 2s + 2 \mathop{\mathrm{K}}_{n=1}^{\infty} \left(\frac{n^2 r^2}{1 - r + s} \right)} \quad (1)$$

and

$$f_2(s, r) = \frac{1}{2r - 2 + 2s + 2 \mathop{\mathrm{K}}_{n=1}^{\infty} \left(\frac{n^2 r^2}{r - 1 + s} \right)}. \quad (2)$$

Then we extend Theorem 5 to the case of $y(s, r)$ (see Section 5, Theorem 9).

Theorem 1.9 For $s > |r - 1|$, $r > \frac{1}{2}$

$$y(s, r) = s + \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{(2n-1)^2 r^2 - (r-1)^2}{2s} \right) =$$

$$= 8\pi r 2^{1-\frac{1}{r}} \frac{\Gamma^2(\frac{1}{2r})}{\Gamma^4(\frac{1}{4r})} \cot\left(\frac{\pi}{4r}\right) \exp \left\{ \int_0^s (f_1(t, r) + f_2(t, r)) dt \right\},$$

where $f_1(t, r)$ and $f_2(t, r)$ are given by formulas (1) and (2), respectively.

There is also an exact integral representation of $\frac{b'}{b}(s)$ (see [5], p. 191, Formula 4.71). For $s > 0$

$$\frac{b'}{b}(s) = \frac{1}{s + \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{n^2}{s} \right)} = 2 \int_0^{+\infty} \frac{e^{-sx} dx}{\cosh x}. \quad (3)$$

Theorem 5 together with (3) imply the following asymptotic relation, which holds for $b(s)$ as $s \rightarrow +\infty$ (see [5], p. 192, Corollary 4.26).

$$b(s) = s + \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{(2n-1)^2}{2s} \right) \sim s \exp \left\{ - \sum_{k=1}^{\infty} \frac{E_{2k}}{2ks^{2k}} \right\},$$

where E_{2k} are the Euler's numbers. Here the asymptotic power series $\exp \left\{ - \sum_{k=1}^{\infty} \frac{E_{2k}}{2ks^{2k}} \right\}$ arises from replacing x in the formal power series $\exp(x) = \sum_{n=0}^{\infty} \frac{x^n}{n!}$ by $-\sum_{k=1}^{\infty} \frac{E_{2k}}{2ks^{2k}}$ and combining coefficients afterwards (on the possibility of such a substitution see [9], p. 15, Theorem 124, see also [2], p. 15).

We obtain exact integral representations for both the continued fractions (1) and (2) (see Section 3, Lemma 4). For $s > |r - 1|$, $r > \frac{1}{2}$

$$\frac{1}{2 - 2r + 2s + 2 \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{n^2 r^2}{1-r+s} \right)} = \frac{1}{2r} \int_0^{+\infty} \frac{e^{-x \frac{1-r+s}{r}} dx}{\cosh x}.$$

$$\frac{1}{2r - 2 + 2s + \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{n^2 r^2}{r-1+s} \right)} = \frac{1}{2r} \int_0^{+\infty} \frac{e^{-x \frac{r-1+s}{r}} dx}{\cosh x}.$$

These two formulas together with Theorem 9 allows us to obtain the asymptotic expansion for $y(s, r)$ at infinity (see Section 6, Theorem 10), using Euler's methods.

$$y(s, r) = s + \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{(2n-1)^2 r^2 - (r-1)^2}{2s} \right) \sim$$

$$\sim s \exp \left\{ - \sum_{n=1}^{\infty} \frac{\sum_{k=0}^n \binom{2n}{2k} (r-1)^{2k} r^{2(n-k)} E_{2(n-k)}}{2ns^{2n}} \right\}.$$

Let us introduce the notation:

$$s^2 - 1 + \frac{4 \times 1^2}{1} + \frac{4 \times 1^2}{s^2 - 1} + \frac{4 \times 2^2}{1} + \frac{4 \times 2^2}{s^2 - 1} + \dots = s^2 - 1 + \sum_{n=1}^{\infty} \left(\frac{4n^2}{1} + \frac{4n^2}{s^2 - 1} \right).$$

Ramanujan stated the following formula for the second logarithmic derivative of $b(s)$, which was proved later by Perron (see [5], p. 231, Formula (5.6), see also [8]).

Theorem 1.6 (Ramanujan's formula) For $s > 1$

$$(\ln b)''(s) = - \int_0^{\infty} \frac{x e^{-sx}}{\cosh x} dx = - \frac{1}{s^2 - 1 + \sum_{n=1}^{\infty} \left(\frac{4n^2}{1} + \frac{4n^2}{s^2 - 1} \right)}. \quad (4)$$

We obtain the corresponding formula for the second logarithmic derivative of $y(s, r)$.

Theorem 1.12 For $s > \max(1, 2r - 1)$, $r > \frac{1}{2}$

$$\frac{\partial^2}{\partial s^2} (\ln y)(s, r) = - \frac{1}{2r^2} \int_0^{\infty} \frac{x (e^{-\frac{1-r+s}{r}x} + e^{-\frac{r-1+s}{r}x})}{\cosh x} dx = -h_1(s, r) - h_2(s, r),$$

where

$$h_1(s, r) = \frac{1}{2(1 - 2r + s)(1 + s) + 2 \sum_{n=1}^{\infty} \left(\frac{4n^2 r^2}{1} + \frac{4n^2 r^2}{(1 - 2r + s)(1 + s)} \right)},$$

$$h_2(s, r) = \frac{1}{2(2r - 1 + s)(s - 1) + 2 \sum_{n=1}^{\infty} \left(\frac{4n^2 r^2}{1} + \frac{4n^2 r^2}{(2r - 1 + s)(s - 1)} \right)}.$$

2 Functional equations for logarithmic derivatives of $y(s, r)$

Let us recall the following statement, which will be used later (see [5], p. 152, Lemma 3.23).

Lemma 2.1 Let $g(s)$ be a monotonic function on $(0, \infty)$, vanishing at infinity, and $a > 0$ be a positive number. Then the functional equation $f(s) + f(s + a) = g(s)$ has a unique solution, vanishing at infinity, given by the formula

$$f(s) = \sum_{n=0}^{\infty} (-1)^n g(s + na).$$

Let us prove two following statements for the first and the second logarithmic derivatives of $y(s, r)$.

Lemma 2.2 *The functional equation*

$$f(s, r) + f(s + 2r, r) = \frac{1}{s + 1} + \frac{1}{s + 2r - 1} = \frac{2(s + r)}{(s + 1)(s + 2r - 1)} \quad (5)$$

has a unique solution, satisfying $\lim_{s \rightarrow \infty} f(s, r) = 0$, which is

$$f(s, r) = \frac{\partial}{\partial s}(\ln y)(s, r).$$

Proof. The equality $y(s, r)y(s + 2r, r) = (s + 1)(s + 2r - 1)$ implies

$$\ln(y(s, r)y(s + 2r, r)) = \ln((s + 1)(s + 2r - 1));$$

$$\ln y(s, r) + \ln y(s + 2r, r) = \ln(s + 1) + \ln(s + 2r - 1).$$

Differentiating by s , we obtain

$$\frac{\frac{\partial}{\partial s}y(s, r)}{y(s, r)} + \frac{\frac{\partial}{\partial s}y(s + 2r, r)}{y(s + 2r, r)} = \frac{1}{s + 1} + \frac{1}{s + 2r - 1}. \quad (6)$$

The function $f(s) = \frac{\frac{\partial}{\partial s}y}{y}(s, r)$ satisfy the conditions of Lemma 1 with $a = 2r$ and $g(s) = \frac{2(s + r)}{(s + 1)(s + 2r - 1)}$. Applying Lemma 1, we complete the proof. \square

Let us examine two equations:

$$f_1(s, r) + f_1(s + 2r, r) = \frac{1}{s + 1} \quad (7)$$

and

$$f_2(s, r) + f_2(s + 2r, r) = \frac{1}{s + 2r - 1}. \quad (8)$$

Both of them satisfy the conditions of Lemma 1 with $a = 2r$, $g(s) = \frac{1}{s + 1}$ and $g(s) = \frac{1}{s + 2r - 1}$, respectively. So, applying Lemma 1, we obtain, that the solution $f_1(s, r)$ of equation (7) which satisfies $\lim_{s \rightarrow \infty} f_1(s, r) = 0$ is unique. The solution $f_2(s, r)$ of equation (8) which satisfies $\lim_{s \rightarrow \infty} f_2(s, r) = 0$ is also unique. Since their sum $f_1(s, r) + f_2(s, r)$ satisfies equation (5), we have from Lemma 2, that

$$\frac{\partial}{\partial s}(\ln y)(s, r) = f_1(s, r) + f_2(s, r),$$

where $f_1(s, r)$ and $f_2(s, r)$ are the solutions of (7) and (8), respectively, vanishing as $s \rightarrow +\infty$.

Lemma 2.3 *The functional equation*

$$f(s, r) + f(s + 2r, r) = -\frac{1}{(s + 1)^2} - \frac{1}{(s + 2r - 1)^2} \quad (9)$$

has a unique solution, satisfying $\lim_{s \rightarrow \infty} f(s, r) = 0$, which is

$$f(s, r) = \frac{\partial^2}{\partial s^2}(\ln y)(s, r).$$

Proof. Differentiate equation (6) once again by s :

$$\frac{\partial}{\partial s} \left(\frac{\frac{\partial}{\partial s} y(s, r)}{y(s, r)} \right) + \frac{\partial}{\partial s} \left(\frac{\frac{\partial}{\partial s} y(s + 2r, r)}{y(s + 2r, r)} \right) = -\frac{1}{(s + 1)^2} - \frac{1}{(s + 2r - 1)^2}.$$

Applying Lemma 1 with $a = 2r$ and $g(s) = -\frac{1}{(s + 1)^2} - \frac{1}{(s + 2r - 1)^2}$, we complete the proof. \square

Repeating the above reasoning, we obtain that

$$-\frac{\partial^2}{\partial^2 s} (\ln y)(s, r) = h_1(s, r) + h_2(s, r), \quad (10)$$

where $h_1(s)$ is the unique solution of the equation

$$h_1(s, r) + h_1(s + 2r, r) = \frac{1}{(s + 1)^2}, \quad (11)$$

satisfying $\lim_{s \rightarrow \infty} h_1(s, r) = 0$ and $h_2(s)$ is the unique solution of the equation

$$h_2(s, r) + h_2(s + 2r, r) = \frac{1}{(s + 2r - 1)^2}, \quad (12)$$

satisfying $\lim_{s \rightarrow \infty} h_2(s, r) = 0$.

3 Exact integral representation for certain type continued fractions

To begin, we formulate the following result by Euler (see [4] and [5], p. 191, Theorem 4.24).

Theorem 3.1 *For $s > 0$*

$$\frac{1}{s + \prod_{n=1}^{\infty} \left(\frac{n^2}{s} \right)} = 2 \int_0^1 \frac{x^s dx}{1 + x^2}. \quad (13)$$

Corollary 3.1 *For $s > 0$*

$$\frac{1}{s + \prod_{n=1}^{\infty} \left(\frac{n^2}{s} \right)} = \int_0^{+\infty} \frac{e^{-sx} dx}{\cosh x}. \quad (14)$$

Let us formulate and prove the following lemma.

Lemma 3.1 *Let $\varphi(s, r)$ be an arbitrary real-valued function of s and r . Then for $r > 0$, $\varphi(s, r) > 0$ ¹*

$$\frac{1}{2\varphi(s, r) + 2 \prod_{n=1}^{\infty} \left(\frac{n^2 r^2}{\varphi(s, r)} \right)} = \frac{1}{r} \int_0^1 \frac{x^{\frac{\varphi(s, r)}{r}} dx}{1 + x^2}. \quad (15)$$

¹Actually we have the condition $\frac{\varphi(s, r)}{r} > 0$ but since in the conditions of Theorem 3 $r > \frac{1}{2}$ we restrict ourselves to the case $r > 0$.

Proof. Examine equality (13). Using the substitution $s := \frac{\varphi(s, r)}{r}$, where $\varphi(s, r)$ is an arbitrary real-valued function of s and r , we obtain the equality, which is correct for all s, r satisfying $\varphi(s, r) > 0, r > 0$.

$$\frac{1}{\frac{\varphi(s, r)}{r} + \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{n^2}{\frac{\varphi(s, r)}{r}} \right)} = 2 \int_0^1 \frac{x^{\frac{\varphi(s, r)}{r}} dx}{1 + x^2}.$$

$$\frac{1}{2\varphi(s, r) + 2r \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{n^2}{\frac{\varphi(s, r)}{r}} \right)} = \frac{1}{r} \int_0^1 \frac{x^{\frac{\varphi(s, r)}{r}} dx}{1 + x^2}.$$

Let us apply the equivalence transform with the parameters $r_0 = 1, r_n = r, n = 1, 2, \dots$ to the continued fraction on the left-hand side. This results the formula:

$$\frac{1}{2\varphi(s, r) + 2 \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{n^2 r^2}{\varphi(s, r)} \right)} = \frac{1}{r} \int_0^1 \frac{x^{\frac{\varphi(s, r)}{r}} dx}{1 + x^2}.$$

□

Corollary 3.2 For $r > 0, \varphi(s, r) > 0$

$$\frac{1}{\varphi(s, r) + \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{n^2 r^2}{\varphi(s, r)} \right)} = \frac{1}{r} \int_0^{+\infty} \frac{e^{-\frac{\varphi(s, r)}{r} x} dx}{\cosh x}.$$

Proof. It is enough for the proof to use the substitution $x := e^{-x}$. □

Example. Let $\varphi(s, r) = s + \sin r, s = 1, r = \frac{\pi}{2}$. Then

$$\frac{1}{2 + \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{n^2 \pi^2}{4} \right)} = \frac{2}{\pi} \int_0^{+\infty} \frac{e^{-\frac{4}{\pi} x} dx}{\cosh x}.$$

Using the equivalence transformation with the parameters $r_0 = 1, r_n = 2, n = 1, 2, \dots$, we get

$$\frac{1}{4 + \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{n^2 \pi^2}{4} \right)} = \frac{1}{\pi} \int_0^{+\infty} \frac{e^{-\frac{4}{\pi} x} dx}{\cosh x}.$$

4 Functional equations for certain type continued fractions

Now let us formulate and prove the following theorem.

Theorem 4.1 Let $\varphi(s, r) = s + \psi(r)$, where $\psi(r)$ is an arbitrary real-valued function of r . Then for $r > 0, s > -\psi(r)$ the continued fraction of the form

$$f(s, r) = \frac{1}{2\varphi(s, r) + 2 \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{n^2 r^2}{\varphi(s, r)} \right)}$$

is the unique solution of the functional equation

$$f(s, r) + f(s + 2r, r) = \frac{1}{\varphi(s, r) + r}, \quad (16)$$

satisfying $\lim_{s \rightarrow \infty} f(s, r) = 0$.

Proof. Examine the series expansion for the right-hand side of equation (15):

$$\begin{aligned} \frac{1}{r} \int_0^1 \frac{x^{\frac{\varphi(s, r)}{r}} dx}{1 + x^2} &= \frac{1}{r} \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^{2n + \frac{\varphi(s, r)}{r}} dx = \frac{1}{r} \sum_{n=0}^{\infty} \frac{(-1)^n}{\frac{\varphi(s, r)}{r} + 2n + 1} = \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n}{\varphi(s, r) + 2rn + r}. \end{aligned}$$

It follows from Lemma 1, that the unique solution of equation (16) satisfying $\lim_{s \rightarrow \infty} f(s, r) = 0$ is given by the formula:

$$f(s, r) = \sum_{n=0}^{\infty} \frac{(-1)^n}{\varphi(s + 2rn, r) + r}.$$

Since $\varphi(s, r) = s + \psi(r)$, we have

$$\begin{aligned} f(s, r) &= \sum_{n=0}^{\infty} \frac{(-1)^n}{\varphi(s + 2rn, r) + r} = \sum_{n=0}^{\infty} \frac{(-1)^n}{\varphi(s, r) + 2rn + r} = \\ &= \frac{1}{r} \int_0^1 \frac{x^{\frac{\varphi(s, r)}{r}} dx}{1 + x^2} = \frac{1}{2\varphi(s, r) + 2 \sum_{n=1}^{\infty} \left(\frac{n^2 r^2}{\varphi(s, r)} \right)}, \end{aligned}$$

by Lemma 4. □

Corollary 4.1 For $s > |r - 1|$, $r > 0$ functional equation (7) has a unique solution satisfying $\lim_{s \rightarrow 0} f_1(s, r) = 0$ which is

$$f_1(s, r) = \frac{1}{2 - 2r + 2s + 2 \sum_{n=1}^{\infty} \left(\frac{n^2 r^2}{1 - r + s} \right)}. \quad (17)$$

Functional equation (8) also has a unique solution satisfying $\lim_{s \rightarrow 0} f_2(s, r) = 0$ which is

$$f_2(s, r) = \frac{1}{2r - 2 + 2s + 2 \sum_{n=1}^{\infty} \left(\frac{n^2 r^2}{r - 1 + s} \right)}. \quad (18)$$

Proof. From the equality $\frac{1}{s + 1} = \frac{1}{\varphi_1(s, r) + r}$ we obtain $\varphi_1(s, r) = s + 1 - r$. Since $\varphi_1(s, r)$ satisfies the conditions of Theorem 8, we obtain, that the continued fraction $f_1(s, r)$ is the solution of (7). By analogy, from the equality $\frac{1}{s + 2r - 1} = \frac{1}{\varphi_2(s, r) + r}$ we obtain $\varphi_2(s, r) = s + r - 1$, which also satisfies the conditions of Theorem 8. Applying Theorem 8 again, we obtain that the continued fraction $f_2(s, r)$ is the solution of (8). □

5 The exponential formula for generalized Brouncker's continued fraction

Theorem 5.1 For $s > |r - 1|$, $r > \frac{1}{2}$

$$\begin{aligned} y(s, r) &= s + \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{(2n-1)^2 r^2 - (r-1)^2}{2s} \right) = \\ &= 8\pi r 2^{1-\frac{1}{r}} \frac{\Gamma^2(\frac{1}{2r})}{\Gamma^4(\frac{1}{4r})} \cot\left(\frac{\pi}{4r}\right) \exp\left\{\int_0^s f_1(t, r) dt\right\} \exp\left\{\int_0^s f_2(t, r) dt\right\}, \end{aligned}$$

where the continued fractions $f_1(s, r)$ and $f_2(s, r)$ are defined by equations (17) and (18), respectively.

Proof. According to Corollary 3, the continued fractions $f_1(s, r)$ and $f_2(s, r)$ satisfy equations (7) and (8), respectively. Hence applying Lemma 2 we obtain, that

$$\frac{\partial}{\partial s}(\ln y)(s, r) = \frac{1}{2 - 2r + 2s + 2 \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{n^2 r^2}{1-r+s} \right)} + \frac{1}{2r - 2 + 2s + 2 \mathop{\mathrm{K}}\limits_{n=1}^{\infty} \left(\frac{n^2 r^2}{r-1+s} \right)}.$$

Integrating the obtained differential equation, we get

$$\begin{aligned} \ln y(s, r) &= \int_0^s (f_1(t, r) + f_2(t, r)) dt + C(r) \\ y(s, r) &= C(r) \exp\left\{\int_0^s (f_1(t, r) + f_2(t, r)) dt\right\}, \end{aligned}$$

where $C(r)$ is a function of r .

It is easy to see, that $C(r) = y(0, r)$. Let us calculate $y(0, r)$, using Theorem 4. At first let us recall some well-known formulas for the Gamma function. These are the duplication formula

$$\Gamma(z)\Gamma\left(z + \frac{1}{2}\right) = 2^{1-2z} \sqrt{\pi} \Gamma(2z),$$

and the Euler's reflection formula

$$\Gamma(1-z)\Gamma(z) = \frac{\pi}{\sin(\pi z)}.$$

Since by definition $\Gamma(z+1) = z\Gamma(z)$, we have $\Gamma(1-z) = -z\Gamma(-z)$ and rewrite the Euler's reflection formula in the following form

$$\Gamma(z)\Gamma(-z) = -\frac{\pi}{z \sin(\pi z)}. \quad (19)$$

Using simple calculations we obtain, that

$$y(0, r) = 4r \frac{\Gamma(\frac{2r+1}{4r})\Gamma(\frac{4r-1}{4r})}{\Gamma(\frac{1}{4r})\Gamma(\frac{2r-1}{4r})} = 4r \frac{\Gamma(\frac{1}{4r} + \frac{1}{2})\Gamma(1 - \frac{1}{4r})}{\Gamma(\frac{1}{4r})\Gamma(\frac{1}{2} - \frac{1}{4r})} = \dots$$

Since

$$\Gamma\left(\frac{1}{2} + \frac{1}{4r}\right)\Gamma\left(\frac{1}{4r}\right) = 2^{1-\frac{1}{2r}}\sqrt{\pi}\Gamma\left(\frac{1}{2r}\right)$$

and

$$\Gamma\left(\frac{1}{2} - \frac{1}{4r}\right)\Gamma\left(-\frac{1}{4r}\right) = 2^{1+\frac{1}{2r}}\sqrt{\pi}\Gamma\left(-\frac{1}{2r}\right),$$

we have

$$\begin{aligned} \dots &= 4r \frac{2^{1-\frac{1}{2r}}\sqrt{\pi}\Gamma\left(\frac{1}{2r}\right)\Gamma\left(1-\frac{1}{4r}\right)\Gamma\left(-\frac{1}{4r}\right)}{\Gamma^2\left(\frac{1}{4r}\right)2^{1+\frac{1}{2r}}\sqrt{\pi}\Gamma\left(-\frac{1}{2r}\right)} = 4r \frac{\Gamma\left(\frac{1}{2r}\right)\Gamma\left(1-\frac{1}{4r}\right)\Gamma\left(\frac{1}{4r}\right)\Gamma\left(-\frac{1}{4r}\right)}{\Gamma^3\left(\frac{1}{4r}\right)2^{\frac{1}{r}}\Gamma\left(-\frac{1}{2r}\right)} = \\ &= 4r \frac{\Gamma\left(\frac{1}{2r}\right)\pi\Gamma\left(-\frac{1}{4r}\right)}{\Gamma^3\left(\frac{1}{4r}\right)2^{\frac{1}{r}}\Gamma\left(-\frac{1}{2r}\right)\sin\left(\frac{\pi}{4r}\right)} = \dots \end{aligned}$$

Using (19) we obtain

$$\begin{aligned} \dots &= 4r \frac{\Gamma\left(\frac{1}{2r}\right)\pi\Gamma\left(-\frac{1}{4r}\right)\Gamma\left(\frac{1}{4r}\right)}{\Gamma^4\left(\frac{1}{4r}\right)2^{\frac{1}{r}}\Gamma\left(-\frac{1}{2r}\right)\sin\left(\frac{\pi}{4r}\right)} = -4r \frac{\Gamma\left(\frac{1}{2r}\right)\pi^2}{\Gamma^4\left(\frac{1}{4r}\right)2^{\frac{1}{r}}\Gamma\left(-\frac{1}{2r}\right)\sin\left(\frac{\pi}{4r}\right)\frac{1}{4r}\sin\left(\frac{\pi}{4r}\right)} = \\ &= -16r^2 \frac{\Gamma^2\left(\frac{1}{2r}\right)\pi^2}{\Gamma^4\left(\frac{1}{4r}\right)2^{\frac{1}{r}}\Gamma\left(-\frac{1}{2r}\right)\Gamma\left(\frac{1}{2r}\right)\sin\left(\frac{\pi}{4r}\right)\sin\left(\frac{\pi}{4r}\right)} = 16r^2 \frac{\Gamma^2\left(\frac{1}{2r}\right)\pi^2\frac{1}{2r}\sin\left(\frac{\pi}{2r}\right)}{\Gamma^4\left(\frac{1}{4r}\right)2^{\frac{1}{r}}\pi\sin\left(\frac{\pi}{4r}\right)\sin\left(\frac{\pi}{4r}\right)} = \\ &= 8\pi r \frac{\Gamma^2\left(\frac{1}{2r}\right)2\sin\left(\frac{\pi}{4r}\right)\cos\left(\frac{\pi}{4r}\right)}{\Gamma^4\left(\frac{1}{4r}\right)2^{\frac{1}{r}}\sin\left(\frac{\pi}{4r}\right)\sin\left(\frac{\pi}{4r}\right)} = 8\pi r \frac{\Gamma^2\left(\frac{1}{2r}\right)}{\Gamma^4\left(\frac{1}{4r}\right)2^{\frac{1}{r}-1}} \cot\left(\frac{\pi}{4r}\right). \end{aligned}$$

□

Corollary 5.1 For $s > 0$

$$s + \sum_{n=1}^{\infty} \left(\frac{(2n-1)^2}{2s} \right) = \frac{8\pi^2}{\Gamma^4\left(\frac{1}{4}\right)} \exp \left\{ \int_0^s \frac{dt}{t + \sum_{n=1}^{\infty} \left(\frac{n^2}{t} \right)} \right\}.$$

Proof. Just put $r = 1$ and observe that

$$\frac{1}{2s + 2 \sum_{n=1}^{\infty} \left(\frac{n^2}{s} \right)} + \frac{1}{2s + 2 \sum_{n=1}^{\infty} \left(\frac{n^2}{s} \right)} = \frac{2}{2s + 2 \sum_{n=1}^{\infty} \left(\frac{n^2}{s} \right)} = \frac{1}{s + \sum_{n=1}^{\infty} \left(\frac{n^2}{s} \right)}.$$

□

Example. Putting $r = 2$ into the statement of Theorem 9 and calculating

$$\cot\left(\frac{\pi}{8}\right) = \frac{\sin\left(\frac{\pi}{4}\right)}{1 - \cos\left(\frac{\pi}{8}\right)} = \sqrt{2} + 1, \text{ we obtain for } s > 1$$

$$\begin{aligned} s + \sum_{n=1}^{\infty} \left(\frac{4(2n-1)^2 - 1}{2s} \right) &= 16\pi(2 + \sqrt{2}) \frac{\Gamma^2\left(\frac{1}{4}\right)}{\Gamma^4\left(\frac{1}{8}\right)} \times \\ &\times \exp \left\{ \int_0^s \frac{dt}{2t - 2 + 2 \sum_{n=1}^{\infty} \left(\frac{4n^2}{t-1} \right)} \right\} \exp \left\{ \int_0^s \frac{dt}{2t + 2 + 2 \sum_{n=1}^{\infty} \left(\frac{4n^2}{t+1} \right)} \right\}. \end{aligned}$$

6 Generalized Brouncker's continued fraction and its asymptotic series

Let us recall the following lemma (see [1], p. 614, also [5], p. 150, Lemma 3.21).

Lemma 6.1 (Watson) *Let f be a function on $(0, +\infty)$, such that $|f(t)| < M$ for $t > \epsilon$ and $f(t) = \sum_{k=0}^{\infty} c_k t^k$, $0 < t < 2\epsilon$. Then*

$$\int_0^{+\infty} f(t) e^{-st} dt \sim \sum_{k=0}^{\infty} \frac{k! c_k}{s^{k+1}}, \quad s \rightarrow +\infty$$

is the asymptotic expansion for the Laplace transform of f .

Let us write the asymptotic expansions for both continued fractions (17) and (18). Applying Corollary 2, we get the following formulas for $s > |r-1|$, $r > 0$:

$$\frac{1}{2 - 2r + 2s + 2 \prod_{n=1}^{\infty} \left(\frac{n^2 r^2}{1-r+s} \right)} = \frac{1}{2r} \int_0^{+\infty} \frac{e^{-x \frac{1-r+s}{r}} dx}{\cosh x}; \quad (20)$$

$$\frac{1}{2r - 2 + 2s + 2 \prod_{n=1}^{\infty} \left(\frac{n^2 r^2}{r-1+s} \right)} = \frac{1}{2r} \int_0^{+\infty} \frac{e^{-x \frac{r-1+s}{r}} dx}{\cosh x}. \quad (21)$$

Examine equation (20). Write the right-hand side of equation (20) in the following form:

$$\frac{1}{2r} \int_0^{+\infty} \frac{e^{-x \frac{1-r+s}{r}} dx}{\cosh x} = \frac{1}{2r} \int_0^{+\infty} e^{\frac{r-1}{r}x} \frac{1}{\cosh x} e^{-\frac{s}{r}x} dx. \quad (22)$$

Repeating the reasoning from [5], p. 92, we obtain:

$$\frac{1}{\cosh x} = \sum_{n=0}^{\infty} \frac{E_n}{n!} x^n,$$

where E_n are the Euler's numbers;

$$e^{\frac{r-1}{r}x} = \sum_{n=0}^{\infty} \frac{(r-1)^n}{r^n n!} x^n.$$

Using the rules of series multiplication, we get:

$$\frac{e^{\frac{r-1}{r}x}}{\cosh x} = \left(\sum_{n=0}^{\infty} \frac{(r-1)^n}{r^n n!} x^n \right) \left(\sum_{n=0}^{\infty} \frac{E_n}{n!} x^n \right) = \sum_{n=0}^{\infty} \left(\sum_{k=0}^n \frac{(r-1)^k}{r^k k!} \frac{E_{n-k}}{(n-k)!} \right) x^n.$$

Applying Watson's lemma 5 to (22) with $f(x) = \frac{e^{\frac{r-1}{r}x}}{\cosh x}$, we obtain:

$$\frac{1}{2r} \int_0^{+\infty} \frac{e^{-x \frac{1-r+s}{r}} dx}{\cosh x} \sim \frac{1}{2r} \sum_{n=0}^{\infty} n! \left(\sum_{k=0}^n \frac{(r-1)^k}{r^k k!} \frac{E_{n-k}}{(n-k)!} \right) \frac{r^{n+1}}{s^{n+1}}$$

as $s \rightarrow \infty$.

Since $\frac{n!}{k!(n-k)!} = \binom{n}{k}$, we have

$$\frac{1}{2 - 2r + 2s + 2 \sum_{n=1}^{\infty} \frac{\binom{n}{k} (r-1)^k r^{n-k} E_{n-k}}{s^{n+1}}} \sim \frac{1}{2} \sum_{n=0}^{\infty} \frac{\sum_{k=0}^n \binom{n}{k} (r-1)^k r^{n-k} E_{n-k}}{s^{n+1}} \quad (23)$$

as $s \rightarrow \infty$.

Analogously, we obtain the following asymptotic expansion for (21):

$$\frac{1}{2r - 2 + 2s + 2 \sum_{n=1}^{\infty} \frac{\binom{n}{k} (1-r)^k r^{n-k} E_{n-k}}{s^{n+1}}} \sim \frac{1}{2} \sum_{n=0}^{\infty} \frac{\sum_{k=0}^n \binom{n}{k} (1-r)^k r^{n-k} E_{n-k}}{s^{n+1}} \quad (24)$$

as $s \rightarrow \infty$.

Theorem 6.1 *The following asymptotic relation holds as $s \rightarrow +\infty$:*

$$s + \sum_{n=1}^{\infty} \frac{\binom{2n}{2k} (r-1)^{2k} r^{2(n-k)} E_{2(n-k)}}{2s} \sim s \exp \left\{ - \sum_{n=1}^{\infty} \frac{\sum_{k=0}^n \binom{2n}{2k} (r-1)^{2k} r^{2(n-k)} E_{2(n-k)}}{2ns^{2n}} \right\}. \quad (25)$$

Proof. By Theorem 3, the left-hand side of (25) is divisible by $(s+1)$. Theorem 9 implies, that the continued fraction $y(s, r)$ can be written as

$$y(s, r) = (s+1)y(0, r) \exp \left\{ \int_0^{+\infty} \gamma_1(t, r) dt \right\} \exp \left\{ - \int_s^{+\infty} \gamma_1(t, r) dt \right\} \times \\ \times \exp \left\{ \int_0^{+\infty} \gamma_2(t, r) dt \right\} \exp \left\{ - \int_s^{+\infty} \gamma_2(t, r) dt \right\},$$

where

$$\gamma_1(t, r) = \frac{1}{2 - 2r + 2t + 2 \sum_{n=1}^{\infty} \frac{\binom{n}{k} (r-1)^k r^{n-k} E_{n-k}}{t^{n+1}}} - \frac{1}{2(1+t)}, \\ \gamma_2(t, r) = \frac{1}{2r - 2 + 2t + 2 \sum_{n=1}^{\infty} \frac{\binom{n}{k} (1-r)^k r^{n-k} E_{n-k}}{t^{n+1}}} - \frac{1}{2(1+t)}.$$

Using asymptotic expansions (23), (24) and the expansion

$$\frac{1}{(1+t)} = \frac{1}{t(1+\frac{1}{t})} \sim \frac{1}{t} \sum_{n=0}^{\infty} (-1)^n \frac{1}{t^n} = \sum_{n=0}^{\infty} (-1)^n \frac{1}{t^{n+1}} \quad t \rightarrow +\infty$$

we obtain

$$\gamma_1(t, r) \sim \frac{1}{2} \sum_{n=0}^{\infty} \frac{\sum_{k=0}^n \binom{n}{k} (r-1)^k r^{n-k} E_{n-k}}{t^{n+1}} - \frac{1}{2} \sum_{n=0}^{\infty} (-1)^n \frac{1}{t^{n+1}} = \dots$$

Since the numerator of the null's term in the first sum is equal to $E_0 = 1$,

$$\dots = \frac{1}{2} \sum_{n=1}^{\infty} \frac{\sum_{k=0}^n \binom{n}{k} (r-1)^k r^{n-k} E_{n-k} - (-1)^n}{t^{n+1}}. \quad t \rightarrow +\infty$$

Analogically,

$$\gamma_2(t, r) \sim \frac{1}{2} \sum_{n=1}^{\infty} \frac{\sum_{k=0}^n \binom{n}{k} (1-r)^k r^{n-k} E_{n-k} - (-1)^n}{t^{n+1}}. \quad t \rightarrow +\infty$$

Integrating this over $(s, +\infty)$, we obtain

$$\int_s^{+\infty} \gamma_1(t, r) dt \sim \frac{1}{2} \sum_{n=1}^{\infty} \frac{\sum_{k=0}^n \binom{n}{k} (r-1)^k r^{n-k} E_{n-k} - (-1)^n}{ns^n}. \quad t \rightarrow +\infty$$

$$\int_s^{+\infty} \gamma_2(t, r) dt \sim \frac{1}{2} \sum_{n=1}^{\infty} \frac{\sum_{k=0}^n \binom{n}{k} (1-r)^k r^{n-k} E_{n-k} - (-1)^n}{ns^n}. \quad t \rightarrow +\infty$$

Since $y(s, r) \sim s$ as $s \rightarrow +\infty$, we conclude that

$$y(0, r) \exp \left\{ \int_0^{+\infty} \gamma_1(t, r) dt \right\} \exp \left\{ \int_0^{+\infty} \gamma_2(t, r) dt \right\} = 1$$

and

$$\begin{aligned} y(s, r) &\sim (s+1) \exp \left\{ -\frac{1}{2} \sum_{n=1}^{\infty} \frac{\sum_{k=0}^n \binom{n}{k} (r-1)^k r^{n-k} E_{n-k} - (-1)^n}{ns^n} \right\} \times \\ &\times \exp \left\{ -\frac{1}{2} \sum_{n=1}^{\infty} \frac{\sum_{k=0}^n \binom{n}{k} (1-r)^k r^{n-k} E_{n-k} - (-1)^n}{ns^n} \right\}. \end{aligned}$$

Using the equality $\sum_{n=1}^{\infty} \frac{(-1)^n}{ns^n} = -\ln \left(\frac{s+1}{s} \right)$, as $s > 1$, we obtain that

$$\begin{aligned} y(s, r) &\sim s \exp \left\{ -\frac{1}{2} \sum_{n=1}^{\infty} \frac{\sum_{k=0}^n \binom{n}{k} ((r-1)^k + (1-r)^k) r^{n-k} E_{n-k}}{ns^n} \right\} = \\ &= [\text{since } (1-r)^k = (-1)^k (r-1)^k] = \\ &= s \exp \left\{ -\sum_{n=1}^{\infty} \frac{\sum_{k=0}^{\lfloor \frac{n}{2} \rfloor} \binom{n}{2k} (r-1)^{2k} r^{n-2k} E_{n-2k}}{ns^n} \right\}. \end{aligned}$$

The proof is completed by observing that all the Euler's numbers with odd parameters E_1, E_3, E_5, \dots are equal to zero. \square

Example. Putting $r = 2$ we obtain

$$s + \sum_{n=1}^{\infty} \left(\frac{4(2n-1)^2 - 1}{2s} \right) \sim s \exp \left\{ - \sum_{n=1}^{\infty} \frac{\sum_{k=0}^n \binom{2n}{2k} 2^{2(n-k)} E_{2(n-k)}}{2ns^{2n}} \right\},$$

as $s \rightarrow +\infty$. Computations with the first few Euler's numbers $E_0 = 1, E_1 = 0, E_2 = -1, E_3 = 0, E_4 = 5, E_5 = 0, E_6 = -61$ shows that $\sum_{k=0}^1 \binom{2}{2k} 2^{2(1-k)} E_{2(1-k)} = -3$ for $n = 1$, $\sum_{k=0}^2 \binom{4}{2k} 2^{2(2-k)} E_{2(2-k)} = 57$ for $n = 2$ and $\sum_{k=0}^3 \binom{6}{2k} 2^{2(3-k)} E_{2(3-k)} = -2763$ for $n = 3$.

So we have

$$s + \sum_{n=1}^{\infty} \left(\frac{4(2n-1)^2 - 1}{2s} \right) \sim s \exp \left\{ \frac{3}{2s^2} - \frac{57}{4s^4} + \frac{2763}{6s^6} + O\left(\frac{1}{s^8}\right) \right\}.$$

Writing the first terms of the expansion of e^x

$$e^x \sim 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + O(x^4)$$

and substituting $x = \frac{3}{2s^2} - \frac{57}{4s^4} + \frac{2763}{6s^6} + O\left(\frac{1}{s^8}\right)$ we obtain the first terms of the expansion:

$$\begin{aligned} s + \sum_{n=1}^{\infty} \left(\frac{4(2n-1)^2 - 1}{2s} \right) &\sim \left(1 + \frac{3}{2s^2} - \frac{105}{8s^4} + \frac{7035}{16s^6} + O\left(\frac{1}{s^8}\right) \right) = \\ &= s + \frac{3}{2s} - \frac{105}{8s^3} + \frac{7035}{16s^5} + O\left(\frac{1}{s^7}\right). \end{aligned}$$

7 Ramanujan's formula and its generalization

Our generalization of Ramanujan's formula (4) requires some preliminary results. The first of them is the following theorem.

Theorem 7.1 *Let $\varphi(s, r)$ be an arbitrary real-valued function of s and r . Then for $r > 0$, $\varphi(s, r) > r$*

$$\frac{1}{\varphi(s, r) - r^2 + \sum_{n=1}^{\infty} \left(\frac{4n^2}{1} + \frac{4n^2}{\varphi(s, r) - r^2} \right)} = \frac{1}{r^2} \int_0^{\infty} \frac{x e^{-x \frac{\varphi(s, r)}{r}}}{\cosh x} dx. \quad (26)$$

Proof. Examine equality (4) with the substitution $s := \frac{\varphi(s, r)}{r}$, where $\varphi(s, r)$ is an arbitrary real-valued function of s and r . Then we obtain the following formula for $\varphi(s, r) > r, r > 0$:

$$\frac{1}{\frac{\varphi^2(s,r)}{r^2} - 1 + \sum_{n=1}^{\infty} \left(\frac{4n^2}{1} + \frac{4n^2}{\frac{\varphi^2(s,r)}{r^2} - 1} \right)} = \int_0^{\infty} \frac{x e^{-x \frac{\varphi(s,r)}{r}}}{\cosh x} dx$$

$$\frac{1}{\varphi^2(s,r) - r^2 + r^2 \sum_{n=1}^{\infty} \left(\frac{4n^2}{1} + \frac{4n^2}{\frac{\varphi^2(s,r)}{r^2} - 1} \right)} = \frac{1}{r^2} \int_0^{\infty} \frac{x e^{-x \frac{\varphi(s,r)}{r}}}{\cosh x} dx.$$

Apply the equivalence transform with the parameters $r_0 = 1$, $r_n = r^2$, $n = 1, 2, \dots$ to the continued fraction on the left-hand side. This results the formula:

$$\frac{1}{\varphi^2(s,r) - r^2 + \sum_{n=1}^{\infty} \left(\frac{4n^2 r^4}{r^2} + \frac{4n^2 r^4}{\varphi^2(s,r) - r^2} \right)} = \frac{1}{r^2} \int_0^{\infty} \frac{x e^{-x \frac{\varphi(s,r)}{r}}}{\cosh x} dx.$$

Using simple calculations:

$$\frac{1}{\varphi^2(s,r) - r^2 + \sum_{n=1}^{\infty} \left(\frac{4n^2 r^2}{1} + \frac{4n^2 r^2}{\varphi^2(s,r) - r^2} \right)} = \frac{1}{r^2} \int_0^{\infty} \frac{x e^{-x \frac{\varphi(s,r)}{r}}}{\cosh x} dx.$$

□

Let us prove the following lemma, which describes the derivative of the continued fraction

$$f(s,r) = \frac{1}{\varphi(s,r) + \sum_{n=1}^{\infty} \left(\frac{n^2 r^2}{\varphi(s,r)} \right)}.$$

Lemma 7.1 *Let $\varphi(s,r) = s + \psi(r)$, where $\psi(r)$ is an arbitrary real-valued function of r . Then for $r > 0$, $s > r - \psi(r)$*

$$\frac{\partial}{\partial s} f(s,r) = - \frac{1}{\varphi^2(s,r) - r^2 + \sum_{n=1}^{\infty} \left(\frac{4n^2 r^2}{1} + \frac{4n^2 r^2}{\varphi^2(s,r) - r^2} \right)},$$

where

$$f(s,r) = \frac{1}{\varphi(s,r) + \sum_{n=1}^{\infty} \left(\frac{n^2 r^2}{\varphi(s,r)} \right)}.$$

Proof. Using Corollary 2, we obtain the equality

$$f(s,r) = \frac{1}{\varphi(s,r) + \sum_{n=1}^{\infty} \left(\frac{n^2 r^2}{\varphi(s,r)} \right)} = \frac{1}{r} \int_0^{+\infty} \frac{e^{-x \frac{\varphi(r,s)}{r}}}{\cosh x} dx.$$

Differentiating this equality by s and changing the sign, we obtain:

$$-\frac{\partial}{\partial s} f(s,r) = \frac{1}{r^2} \int_0^{+\infty} \frac{x e^{-\frac{\varphi(r,s)}{r} x}}{\cosh x} dx,$$

which exactly coincide with the right-hand side of (26). □

Corollary 7.1 For $r > 0$, $s > \max(1, 2r - 1)$

$$\frac{\partial}{\partial s} f_1(s, r) = -\frac{1}{2(1 - 2r + s)(1 + s) + 2 \sum_{n=1}^{\infty} \left(\frac{4n^2 r^2}{1} + \frac{4n^2 r^2}{(1 - 2r + s)(1 + s)} \right)},$$

where

$$f_1(s, r) = \frac{1}{2 - 2r + 2s + 2 \sum_{n=1}^{\infty} \left(\frac{n^2 r^2}{1 - r + s} \right)}.$$

$$\frac{\partial}{\partial s} f_2(s, r) = -\frac{1}{2(2r - 1 + s)(s - 1) + 2 \sum_{n=1}^{\infty} \left(\frac{4n^2 r^2}{1} + \frac{4n^2 r^2}{(2r - 1 + s)(s - 1)} \right)},$$

where

$$f_2(s, r) = \frac{1}{2r - 2 + 2s + 2 \sum_{n=1}^{\infty} \left(\frac{n^2 r^2}{r - 1 + s} \right)}.$$

Example. Put $\varphi(s, r) = s + \sin r$, $r = \frac{\pi}{2}$. Then for $s > \frac{\pi}{2} - 1$ we have

$$f'(s) = -\frac{1}{(s + 1)^2 - \frac{\pi^2}{4} + \sum_{n=1}^{\infty} \left(\frac{n^2 \pi^2}{1} + \frac{n^2 \pi^2}{(s + 1)^2 - \frac{\pi^2}{4}} \right)},$$

where

$$f(s) = \frac{2}{2s + 2 + \sum_{n=1}^{\infty} \left(\frac{n^2 \pi^2}{2(s + 1)} \right)}.$$

Theorem 7.2 For $s > \max(1, 2r - 1)$, $r > \frac{1}{2}$

$$\frac{\partial^2}{\partial s^2} (\ln y)(s, r) = -\frac{1}{2r^2} \int_0^{\infty} \frac{x(e^{-\frac{1-r+s}{r}x} + e^{-\frac{r-1+s}{r}x})}{\cosh x} dx = -h_1(s, r) - h_2(s, r),$$

where

$$h_1(s, r) = \frac{1}{2(1 - 2r + s)(1 + s) + 2 \sum_{n=1}^{\infty} \left(\frac{4n^2 r^2}{1} + \frac{4n^2 r^2}{(1 - 2r + s)(1 + s)} \right)},$$

$$h_2(s, r) = \frac{1}{2(2r - 1 + s)(s - 1) + 2 \sum_{n=1}^{\infty} \left(\frac{4n^2 r^2}{1} + \frac{4n^2 r^2}{(2r - 1 + s)(s - 1)} \right)}.$$

Proof. The proof comes out from Equality 10 and Corollary 5. \square

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